Pre-Class 13: Chain Rule

[SCS4049] Machine Learning and Data Science

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Chain rule

Chain rule: a formula for derivatives of the composition of two or more functions

$$\{f(g(x))\}' = f'(g(x)) \cdot g'(x) \tag{1}$$

$$\frac{df}{dx} = \frac{df}{dg}\frac{dg}{dx} \tag{2}$$